2/5/2008 5:56

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
f.qeag08	95.610	95.620	95.620	95.610	95.620	95.600	0.000	95.620	2/18/2008	13,443	13,864	FEB
f.qeah08	95.645	95.650	95.645	95.645	95.660	95.630	(0.500)	95.660	3/17/2008	99,484	72,940	MAR
f.qeak08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/19/2008	0	0	MAY
f.qeam08	95.990	95.995	95.990	95.995	96.000	95.955	2.000	95.985	6/16/2008	138,653	71,185	JUN
f.qeau08	96.285	96.290	96.290	96.290	96.295	96.225	4.500	96.260	9/15/2008	124,775	92,857	SEP
f.qeaz08	96.420	96.425	96.425	96.425	96.435	96.350	6.000	96.400	12/15/2008	97,060	84,203	DEC
f.qeah09	96.500	96.505	96.500	96.505	96.515	96.425	6.500	96.465	3/16/2009	61,231	57,060	MAR
f.qeam09	96.490	#VALUE!	96.490	96.490	96.505	96.410	7.000	96.440	6/15/2009	39,539	43,176	JUN
f.qeau09	96.430	96.435	96.435	96.430	96.450	96.355	7.000	96.375	9/14/2009	26,912	23,794	SEP
f.qeaz09	96.330	96.340	96.340	96.335	96.350	96.260	6.500	96.285	12/14/2009	15,627	18,676	DEC
f.qeah10	#VALUE!	96.265	96.265	96.265	96.270	96.190	6.000	96.215	3/15/2010	2,634	3,856	MAR
f.qeam10	#VALUE!	96.200	96.200	96.195	96.200	96.120	6.000	96.165	6/14/2010	3,660	2,170	JUN
f.qeau10	96.130	96.145	96.130	96.135	96.140	96.085	4.500	96.085	9/13/2010	2,353	899	SEP
f.qeaz10	96.075	96.085	96.075	96.085	96.085	96.025	4.500	96.025	12/13/2010	1,017	259	DEC
f.qeah11	96.045	96.070	96.045	#VALUE!	#VALUE!	#VALUE!	3.500	#VALUE!	3/14/2011	0	0	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	0	0	SEP
f.qeaz11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2011	0	0	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP
f.qeaz12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC

Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs	Singapore: 08:00 to 04:00 Hrs	Chicago: 19:00 to 15:00 Hrs
Paris: 02:00 to 22:00 Hrs	Hong Kong: 08:00 to 04:00 Hrs	New York: 20:00 to 16:00 Hrs
Frankfurt: 02:00 to 22:00 Hrs	Tokyo: 09:00 to 05:00 Hrs	
	Sydney: 10:00 to 06:00 Hrs	

Notes:
Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QSAG08	94.350	94.640	94.350	#VALUE!	#VALUE!	#VALUE!	(110.000)	#VALUE!	2/20/2008	0	0	FEB
F.QSAH08	94.510	94.520	94.510	94.520	94.540	94.500	(4.000)	94.520	3/19/2008	64,021	31,790	MAR
F.QSAM08	94.870	94.880	94.880	94.870	94.900	94.850	(2.000)	94.880	6/18/2008	46,736	27,815	JUN
F.QSAU08	95.150	95.160	95.160	95.150	95.190	95.130	(1.000)	95.130	9/17/2008	65,651	64,749	SEP
F.QSAZ08	95.340	95.350	95.350	95.340	95.380	95.310	1.000	95.320	12/17/2008	50,514	59,716	DEC
F.QSAH09	95.450	95.460	95.460	95.450	95.490	95.410	2.000	95.420	3/18/2009	34,899	41,185	MAR
F.QSAM09	95.460	95.470	95.470	95.460	95.500	95.410	2.000	95.430	6/17/2009	24,996	24,852	JUN
F.QSAU09	95.400	95.410	95.410	95.400	95.430	95.360	2.000	95.370	9/16/2009	9,641	11,901	SEP
F.QSAZ09	95.300	95.310	95.310	95.300	1048.740	95.270	1.000	95.290	12/16/2009	7,771	9,455	DEC
F.QSAH10	95.210	#VALUE!	95.210	95.220	95.250	95.190	0.000	95.190	3/17/2010	3,937	4,887	MAR
F.QSAM10	95.130	95.150	95.130	95.130	95.170	95.120	(1.000)	95.120	6/16/2010	1,946	1,622	JUN
F.QSAU10	#VALUE!	#VALUE!	95.090	95.090	95.110	95.060	1.000	95.060	9/15/2010	992	2,739	SEP
F.QSAZ10	95.020	95.050	95.020	95.060	95.060	95.040	(2.000)	95.040	12/15/2010	9	86	DEC
F.QSAH11	94.970	95.030	95.030	#VALUE!	#VALUE!	#VALUE!	2.000	#VALUE!	3/16/2011	0	0	MAR
F.QSAM11	#VALUE!	95.040	95.040	#VALUE!	#VALUE!	#VALUE!	5.000	#VALUE!	6/15/2011	0	0	JUN
F.QSAU11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/21/2011	0	0	SEP
F.QSAZ11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	0	0	DEC
F.QSAH12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC

The following applies to the EURIBOR and SHORT STERLING:

White pack = first, 4 quarterly contracts (the bolded one, above)
Red pack = second, 4 quarterly contracts
Green pack = third, 4 quarterly contracts
Blue pack = fourth, 4 quarterly contracts
Gold pack = fifth, 4 quarterly contracts

2yr Bundle = White pack + Red Pack
3yr Bundle = White pack + Red Pack + Green Pack
4yr Bundle = White pack + Red Pack + Green Pack + Blue Pack
5yr Bundle = White pack + Red Pack + Green Pack + Blue Pack + Gold Pack
Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

Notes:
Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

LONG GILT FUTURES

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QGAH08	11049	11050	11050	11050	11055	11017	16	11022	3/27/2008	53,773	57,986	MAR
F.QGAM08									6/26/2008	0	0	JUN

Trading Calendar: Bond Derivatives

Liffe Market: London

Long Gilt

	Futures			Options
Time*	11.00			10.00
Delivery/Expiry Month	Last trading day	First notice day	Last notice day	Last trading day/ Expiry day
2007				
August				24th Jul
September	26th Sep	30th Aug	27th Sep	23rd Aug
October				21st Sep
November				24th Oct
December	27th Dec	29th Nov	28th Dec	23rd Nov

USD LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			3.27750	3.27750	3.27750	3.23750	0.04000	3.23750
USDLIB1M			3.21813	3.21813	3.21813	3.18125	0.03688	3.18125
USDLIB3M			3.16188	3.16188	3.16188	3.14500	0.01688	3.14500
USDLIB6M			3.11125	3.11125	3.11125	3.09750	0.01375	3.09750
USDLIB1Y			2.89313	2.89313	2.89625	2.89313	(0.00312)	2.89625
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.55000	5.55000	5.55000	5.54875	0.00125	5.54875
GBPLIB1M			5.53500	5.53500	5.54500	5.53500	(0.01000)	5.54500
GBPLIB3M			5.58000	5.58000	5.58000	5.57750	0.00250	5.57750
GBPLIB6M			5.52500	5.52500	5.52500	5.52375	0.00125	5.52375
GBPLIB1Y			5.36000	5.36000	5.36000	5.34875	0.01125	5.34875
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.300	5.450	5.450	5.450	5.620	5.300	(0.070)	5.320
GBPDEP3M	5.340	5.640	5.640	5.640	5.640	5.340	0.100	5.340
GBPDEP6M	5.310	5.610	5.610	5.610	5.610	5.290	0.110	5.300
GBPDEP1Y	5.090	5.240	5.240	5.240	5.460	5.090	(0.120)	5.160
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0350	4.0350	4.0925	4.0350	(0.0575)	4.0925
EUIBOR1M			4.1840	4.1840	4.1860	4.1840	(0.0020)	4.1860
EUIBOR3M			4.3720	4.3720	4.3720	4.3680	0.0040	4.3680
EUIBOR6M			4.3710	4.3710	4.3710	4.3640	0.0070	4.3640
EUIBOR1Y			4.3440	4.3440	4.3440	4.3440	0.0000	4.3440
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9689	1.9691	1.9689	1.9689	1.9767	1.9662	(0.0049)	1.9732
GBPEUR	1.3408	1.3418	1.3418	1.3418	1.3429	1.3298	0.0106	1.3302
GBPJPY	2.118	2.1186	2.118	2.118	2.1217	2.1034	0.0113	2.1055
EURGBP	0.7455	0.7456	0.7456	0.7456	0.7523	0.7447	(0.0063)	0.7514

Three Month Sterling (Short Sterling) Interest Rate Futures

Unit of trading	£500,000
Delivery months	March, June, September, December, and two serial months, such that 23 delivery months are available for trading, with the nearest three delivery months
Quotation	100.00 minus rate of interest
Minimum price movement	0.01 (£12.50)
Last trading day	11:00 - Third Wednesday of the delivery month.
Delivery day	First business day after the Last Trading Day.
Trading hours	07:30 - 18:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options. **Algorithm:** Central order book applies a pro-rata algorithm, but with priority given to the first order
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Euribor

Unit of trading	£1,000,000
Delivery months	March, June, September, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum price movement	0.005 (€12.50)
Last trading day	10.00 - Two business days prior to the third Wednesday of the delivery month
Delivery day	First business day after the Last Trading Day
Trading hours	01:00 – 21:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options **Algorithm:** Central order book applies a pro-rata algorithm, but with priority given to the first order at the best price subject to a
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Long Gilt Futures

Unit of trading	£100,000 nominal value notional Gilt with 6% coupon
Delivery months	March, June, September, December, such that the nearest three delivery months are available for trading.
Quotation	Per £100 nominal
Minimum price movement	0.01 (£10)
Last trading day	11:00 - Third Wednesday of the delivery month.
Delivery day	Any business day in delivery month (at seller's choice)
Trading hours	08:00 - 18:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options. **Algorithm: Central order book applies price/time priority trading algorithm** .Wholesale **Services:** Asset Allocation, Block Trading, Basis Trading
Contract Standard:	See euronext.com